

论文

扩散过程的拟必然局部Strassen重对数律

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摘要:

应用大偏差,得到了扩散过程和重随机积分的拟必然局部Strassen重对数律.

关键词: 扩散过程; $C_{(r,p)}$ 容度;大偏;差局部Strassen重对数律

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60F10;60J60;60H07

Quasi Sure Local Strassen's Law of the Iterated Logarithm for Diffusion Processes

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Abstract:

The authors obtain quasi sure local Strassen's laws of the iterated logarithm for diffusion processes and the iterated stochastic integrals by large deviation techniques.

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